

## Chair for Energy Trading and Finance

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### Publications of Prof. Dr. Rüdiger Kiesel

#### 2017

R. Kiesel, and F. Paraschiv: *Econometric analysis of 15-minute intraday electricity prices* In: **Energy Economics**, Vol 64 (2017), p. 77-90.

#### 2016

Stahl, G., J. Zheng, R. Kiesel and R. Ru-hlicke: *The Wasserstein Metric and Robustness in Risk Management* In: **Risks**, Vol 4 (2016) No 32. [doi:10.3390/risks4030032](https://doi.org/10.3390/risks4030032)

R. Kiesel and F. Rahe: *Option pricing under time-varying risk aversion with applications to risk forecasting* In: **Journal of Banking and Finance**, Vol 76 (2016) No 3, p. 120-138.

R. Kiesel, M. Mroz, and U. Stadtmauer: *Time-Varying Copula Models for Financial Time Series*. In: **Probability, Analysis and Number Theory**, Vol 48 (2016), p. 159-180.

R. Kiesel, and M. Kustermann: *Structural Models for Coupled Electricity Markets*. In: **Journal of Commodity Finance**, Vol 3 (2016) No 1, p. 1638.

#### 2015

C. Harms and R. Kiesel: *Application of electricity bid stack models for dynamic hedging purposes* In: **Journal of Energy Markets**, Vol 10 (2015) No 1, p. 1-29.

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#### 2014

S. Ebbeler, F. E. Benth and R. Kiesel: *Indifference Pricing of Weather Derivatives based on Electricity Futures* In: M. Prokopcuk (Ed.): **Energy Pricing Models: Recent Advances, Methods, and Tools**. Palgrave Macmillan, New York 2014.

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R. Biegler-König, F. E. Benth and R. Kiesel: **Electricity Options and Additional Information**, Working Paper. F. E. Benth, V. Kholodnyi and P. Laurence (Ed.), Publisher: Quantitative Energy Finance, Springer 2013.

R. Biegler-König, F. E. Benth and R. Kiesel: **An Empirical Study of the Information Premium on Electricity Markets** 36:55-77. Publisher: Energy Economics, 2013.

R. Kiesel and K. Metka: *A Multivariate Commodity Analysis with Time-Dependent Volatility - Evidence from the German Energy Market*. In: **Zeitschrift für Energiewirtschaft**, Vol 37 (2013) No 2, p. 107-126. [doi:10.1007/s12398-012-0102-4](https://doi.org/10.1007/s12398-012-0102-4)

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G. Grüll and R. Kiesel: *Quantifying the CO<sub>2</sub> Permit Price Sensitivity*. In: **Zeitschrift für Energiewirtschaft**, Vol 36 (2012) No 2, p. 101-111. [doi:10.1007/s12398-012-0082-4](https://doi.org/10.1007/s12398-012-0082-4)

D. Bauer, F. E. Benth and R. Kiesel : *Modelling the forward surface of mortality*. In: **SIAM Journal on Financial Mathematics**, Vol 3 (2012) No 1, p. 639-666. [doi:10.1137/100818261](https://doi.org/10.1137/100818261)

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N.H. Bingham, J. M. Fry and R. Kiesel : *Multivariate elliptical processes*. In: **Statistica Neerlandica** (2010) No 64 (3), p. 352-366.

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- D. Bauer, D. Bergmann and R. Kiesel: *On the risk-neutral valuation of life insurance contracts with numerical methods in view* In: **Astin Bulletin** (2010) No 40, p. 65-95.

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- R. Kiesel, R.Börger and G. Schindlmayr: *A two-factor model for the electricity forward market*. In: **Quantitative Finance**, Vol 9 (2009) No 3, p. 279-287.
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- F.E. Benth, A. Cartea and R. Kiesel: *Pricing forward contracts in power markets by the certainty equivalence principle: Explaining the sign of the market risk premium*. In: **Journal of Banking and Finance** Vol 32 (2008) No 10, p. 2006-2021.  
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- R. Kiesel, D. Bauer, A. Kling, J. Ruß: *Risk neutral valuation of with profit life insurance contracts* In: **Insurance: Mathematics and Economics**, Vol 39 (2006), p. 171-183.
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